PAT-NO: JP405120297A

DOCUMENT-IDENTIFIER: **JP 05120297 A**

TITLE: INDEX PORT FOLIO CONSTRUCTING METHOD

PUBN-DATE: May 18, 1993

INVENTOR-INFORMATION:

NAME
TAKUBO, SHUNJI
TANAKA, GIICHI

ASSIGNEE-INFORMATION:

NAME	COUNTRY
HITACHI LTD	N/A

APPL-NO: JP03282688

APPL-DATE: October 29, 1991

INT-CL (IPC): G06F015/21, G06F015/30 , G06F015/353

ABSTRACT:

PURPOSE: To provide the index port folio constructing method which uses bank
ing assets in consideration of time variation of the assets.

CONSTITUTION: Past data on the banking assets and an index that a port folio should follow are read out of a data base 6 (1). A structure analysis of **assets groups and index is taken to select assets** having a structure similar to the index (2). A structure analysis of the selected **assets group is taken again and the price variation value of the assets** is calculated according to the structure (3). The **price variation value** is used to optimize an incorporation rate (4) so that the port folio consisting of the **assets group follows the index value**. Consequently, the port folio can be constructed in consideration of the **price variation** of the banking assets.